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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/12/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:49:46	R186	On 07/02/2019		Bond Future	1	206,000,000	0.00 Member	Sell
12:49:46	R186	On 07/02/2019		Bond Future	1	206,000,000	0.00 Member	Buy
12:56:26	R186	On 07/02/2019		Bond Future	1	3,500,000	0.00 Member	Buy
12:56:26	R186	On 07/02/2019		Bond Future	1	206,000,000	0.00 Member	Sell
15:14:57	R186	On 07/02/2019		Bond Future	1	3,500,000	0.00 Client	Buy
15:14:57	R186	On 07/02/2019		Bond Future	1	188,800,000	0.00 Client	Buy
15:14:57	R186	On 07/02/2019		Bond Future	1	4,200,000	0.00 Member	Buy
15:14:57	R186	On 07/02/2019		Bond Future	1	4,200,000	0.00 Client	Buy
15:14:57	R186	On 07/02/2019		Bond Future	1	9,500,000	0.00 Client	Buy
15:14:57	R186	On 07/02/2019		Bond Future	1	3,500,000	0.00 Member	Sell
15:14:57	R186	On 07/02/2019		Bond Future	1	9,500,000	0.00 Member	Buy
15:14:57	R186	On 07/02/2019		Bond Future	1	188,800,000	0.00 Member	Sell
15:14:57	R186	On 07/02/2019		Bond Future	1	188,800,000	0.00 Member	Buy
15:14:57	R186	On 07/02/2019		Bond Future	1	9,500,000	0.00 Member	Sell
15:14:57	R186	On 07/02/2019		Bond Future	1	4,200,000	0.00 Member	Sell
15:59:51	R186	On 07/02/2019		Bond Future	1	188,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:59:51	R186	On 07/02/2019			Bond Future	1	188,800,000	0.00 Client	Sell
16:48:14	R186	On 07/02/2019			Bond Future	1	177,800,000	0.00 Client	Buy
16:48:14	R186	On 07/02/2019			Bond Future	1	177,800,000	0.00 Member	Sell
16:53:40	R186	On 07/02/2019			Bond Future	1	2,500,000	0.00 Member	Sell
16:53:40	R186	On 07/02/2019			Bond Future	1	2,500,000	0.00 Client	Buy
16:53:40	R186	On 07/02/2019			Bond Future	1	8,500,000	0.00 Client	Buy
16:53:40	R186	On 07/02/2019			Bond Future	1	8,500,000	0.00 Member	Sell
Total for R186 Bond Future						23	1,991,200,000	0.00	
17:28:06	R2023	On 07/02/2019			Bond Future	1	3,200,000	0.00 Member	Buy
17:28:06	R2023	On 07/02/2019			Bond Future	1	3,200,000	0.00 Member	Sell
Total for R2023 Bond Future						2	6,400,000	0.00	
17:28:06	R2030	On 07/02/2019			Bond Future	1	3,000,000	0.00 Member	Buy
17:28:06	R2030	On 07/02/2019			Bond Future	1	3,000,000	0.00 Member	Sell
Total for R2030 Bond Future						2	6,000,000	0.00	
8:28:07	R2037	On 07/02/2019			Bond Future	1	53,500,000	0.00 Member	Buy
8:28:07	R2037	On 07/02/2019			Bond Future	1	53,500,000	0.00 Member	Sell
15:20:30	R2037	On 07/02/2019			Bond Future	1	53,500,000	0.00 Member	Sell
15:20:30	R2037	On 07/02/2019			Bond Future	1	53,500,000	0.00 Client	Buy
17:28:06	R2037	On 07/02/2019			Bond Future	1	26,100,000	0.00 Member	Buy
17:28:06	R2037	On 07/02/2019			Bond Future	1	9,100,000	0.00 Member	Sell
17:34:46	R2037	On 07/02/2019			Bond Future	1	9,100,000	0.00 Client	Sell
17:34:46	R2037	On 07/02/2019			Bond Future	1	17,000,000	0.00 Client	Sell
17:34:46	R2037	On 07/02/2019			Bond Future	1	9,100,000	0.00 Member	Buy
17:34:46	R2037	On 07/02/2019			Bond Future	1	17,000,000	0.00 Member	Buy
17:34:46	R2037	On 07/02/2019			Bond Future	1	17,000,000	0.00 Member	Sell
Total for R2037 Bond Future						11	318,400,000	0.00	
17:28:06	R2048	On 07/02/2019			Bond Future	1	3,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:28:06	R2048	On 07/02/2019			Bond Future	1	3,600,000	0.00 Member	Buy
Total for R2048 Bond Future						2	7,200,000	0.00	
12:54:14	R209	On 07/02/2019			Bond Future	1	83,900,000	0.00 Member	Sell
12:54:14	R209	On 07/02/2019			Bond Future	1	70,000,000	0.00 Member	Buy
13:21:06	R209	On 07/02/2019			Bond Future	1	3,100,000	0.00 Member	Buy
13:21:06	R209	On 07/02/2019			Bond Future	1	9,800,000	0.00 Member	Buy
13:21:06	R209	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Buy
13:21:06	R209	On 07/02/2019			Bond Future	1	9,800,000	0.00 Member	Sell
13:21:06	R209	On 07/02/2019			Bond Future	1	3,100,000	0.00 Member	Sell
13:21:06	R209	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Sell
13:21:06	R209	On 07/02/2019			Bond Future	1	3,100,000	0.00 Client	Buy
13:21:06	R209	On 07/02/2019			Bond Future	1	1,000,000	0.00 Client	Buy
13:21:06	R209	On 07/02/2019			Bond Future	1	9,800,000	0.00 Client	Buy
13:21:06	R209	On 07/02/2019			Bond Future	1	70,000,000	0.00 Member	Sell
13:21:06	R209	On 07/02/2019			Bond Future	1	70,000,000	0.00 Client	Buy
Total for R209 Bond Future						13	335,600,000	0.00	
9:49:00	R213	On 07/02/2019			Bond Future	1	5,000,000	0.00 Member	Buy
9:49:00	R213	On 07/02/2019			Bond Future	1	32,100,000	0.00 Member	Sell
15:21:20	R213	On 07/02/2019			Bond Future	1	5,000,000	0.00 Member	Sell
15:21:20	R213	On 07/02/2019			Bond Future	1	27,100,000	0.00 Member	Buy
15:21:20	R213	On 07/02/2019			Bond Future	1	27,100,000	0.00 Client	Buy
15:21:20	R213	On 07/02/2019			Bond Future	1	27,100,000	0.00 Member	Sell
15:21:20	R213	On 07/02/2019			Bond Future	1	5,000,000	0.00 Client	Buy
Total for R213 Bond Future						7	128,400,000	0.00	
8:28:07	R214	On 07/02/2019			Bond Future	1	125,000,000	0.00 Member	Buy
8:28:07	R214	On 07/02/2019			Bond Future	1	125,000,000	0.00 Member	Sell
15:20:49	R214	On 07/02/2019			Bond Future	1	125,000,000	0.00 Member	Sell
15:20:49	R214	On 07/02/2019			Bond Future	1	125,000,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				4	500,000,000		0.00
	Grand Total for all Instruments				64	3,293,200,000		0.00